

January 8, 2016

Via CFTC Portal Submissions

Mr. Christopher Kirkpatrick
Secretary of the Commission
Office of the Secretariat
Commodity Futures Trading Commission
3 Lafayette Centre
1155 21<sup>st</sup> Street, N.W.
Washington D.C. 20581

RE: Weekly Notification of Rule Amendments: Nadex Adds Discretionary Strikes for January 4, 2016 - Submission Pursuant to Commission Reg. §40.6(d)

Dear Mr. Kirkpatrick:

Pursuant to Section 5c(c)(1) of the Commodity Exchange Act, as amended ("Act"), and section §40.6(d) of the regulations promulgated by the Commodity Futures Trading Commission (the "Commission") under the Act (the "Regulations"), and by the authority granted in Nadex Rule 12, North American Derivatives Exchange, Inc. ("Nadex", the "Exchange") hereby provides notice that due to volatility in the underlying markets upon which the Nadex contracts are based, Nadex added additional strike levels on a discretionary basis in its Weekly US Tech 100 and US SmallCap 2000 Binary contracts on January 4, 2016. Nadex plans to return to its regular listing for these contracts on January 11, 2016. Nadex also added discretionary strikes in its Daily US Tech 100, US SmallCap 2000, Wall Street 30 and US 500 Binary contracts on January 4, 2016. Nadex returned to its regular listing for its Daily US SmallCap 2000, Wall Street 30, and US 500 Binary contracts on January 5, 2016, but listed additional discretionary strikes in the Daily US Tech 100 Binary contracts for that day. Additional discretionary strikes were added in the Daily US Tech 100, Wall Street 30, US SmallCap 2000, US 500, and Gold Binary contracts on January 6, 2016. Nadex returned to its regular listing schedule for the Daily Gold Binary contracts on January 7, 2016. Nadex listed additional discretionary strikes in its Daily Bitcoin, US Tech 100, Wall Street 30, US SmallCap 2000, and US 500 Binary contracts on January 7, 2016, and returned to its regular listing schedule for these contracts on January 8, 2016. Additional strikes are attached hereto in Exhibit A.

Additionally, on trade date January 4, 2016, Intraday FTSE 100<sup>®</sup> Binary contracts which would have expired at 5:00am, 6:00am, and 7:00am ET were not listed. Intraday FTSE 100 Binary contracts with expiration times of 10:00am and 11:00am ET opened late at 9:02 and

9:03am ET, respectively, and Intraday FTSE 100 Variable Payout contracts with expiration times of 10:00am and 11:00am ET opened late at 9:05am ET.

Finally, Nadex plans to temporarily refrain from listing its Weekly and Daily Bitcoin Binary contracts beginning on January 11, 2015. Pursuant to Nadex Rule 7.1, "In the event that, prior to or during the term of a Series, changes beyond the control of Nadex occur in the availability of the Underlying, the way the Underlying is calculated or an Expiration Vlaue for the Underlying is unavailable or undefined in light of intervening events, Nadex may delay listing Series or adjust the terms of outstanding Series as it deems appropriate in its discretion to achieve fairness . . . ". Nadex will post a Notice on its website when it plans to resume the listing of its Bitcoin contracts.

Nadex hereby certifies that the additions and amendments contained herein comply with the Act, as amended, and the Commission Regulations adopted thereunder. No substantive opposing views were expressed to Nadex with respect to these additions. Nadex hereby certifies that notice of these events was posted on its website at the time of this filing.

Should you have any questions regarding the above, please do not hesitate to contact me by telephone at (312) 884-0927 or by email at jaime.walsh@nadex.com.

Sincerely,

Jaime M. Walsh Legal Counsel

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## **EXHIBIT A**

# Weekly US Tech 100 Strikes Added January 4, 2016

```
US Tech 100 (Mar) >4348 (4:15PM)
US Tech 100 (Mar) >4360 (4:15PM)
US Tech 100 (Mar) >4372 (4:15PM)
US Tech 100 (Mar) >4384 (4:15PM)
US Tech 100 (Mar) >4396 (4:15PM)
US Tech 100 (Mar) >4408 (4:15PM)
US Tech 100 (Mar) >4420 (4:15PM)
US Tech 100 (Mar) >4432 (4:15PM)
US Tech 100 (Mar) >4444 (4:15PM)
US Tech 100 (Mar) >4446 (4:15PM)
US Tech 100 (Mar) >4456 (4:15PM)
```

# Weekly US SmallCap 2000 Strikes Added January 4, 2016

```
US SmallCap 2000 (Mar) >1028.0 (4:15PM)
US SmallCap 2000 (Mar) >1034.0 (4:15PM)
US SmallCap 2000 (Mar) >1040.0 (4:15PM)
US SmallCap 2000 (Mar) >1046.0 (4:15PM)
US SmallCap 2000 (Mar) >1052.0 (4:15PM)
US SmallCap 2000 (Mar) >1058.0 (4:15PM)
US SmallCap 2000 (Mar) >1064.0 (4:15PM)
US SmallCap 2000 (Mar) >1070.0 (4:15PM)
US SmallCap 2000 (Mar) >1076.0 (4:15PM)
US SmallCap 2000 (Mar) >1082.0 (4:15PM)
```

#### Daily US SmallCap 2000 Strikes Added January 4, 2016

```
US SmallCap 2000 (Mar) >1088.0 (4:15PM)
US SmallCap 2000 (Mar) >1102.0 (4:15PM)
US SmallCap 2000 (Mar) >1100.0 (4:15PM)
US SmallCap 2000 (Mar) >1098.0 (4:15PM)
US SmallCap 2000 (Mar) >1096.0 (4:15PM)
US SmallCap 2000 (Mar) >1094.0 (4:15PM)
US SmallCap 2000 (Mar) >1092.0 (4:15PM)
US SmallCap 2000 (Mar) >1090.0 (4:15PM)
US SmallCap 2000 (Mar) >1090.0 (4:15PM)
```

# Daily US Tech 100 Strikes Added January 4, 2016

```
US Tech 100 (Mar) >4408 (4:15PM)
US Tech 100 (Mar) >4504 (4:15PM)
US Tech 100 (Mar) >4500 (4:15PM)
US Tech 100 (Mar) >4496 (4:15PM)
US Tech 100 (Mar) >4492 (4:15PM)
US Tech 100 (Mar) >4488 (4:15PM)
US Tech 100 (Mar) >4484 (4:15PM)
US Tech 100 (Mar) >4480 (4:15PM)
US Tech 100 (Mar) >4476 (4:15PM)
US Tech 100 (Mar) >4472 (4:15PM)
US Tech 100 (Mar) >4468 (4:15PM)
US Tech 100 (Mar) >4464 (4:15PM)
US Tech 100 (Mar) >4460 (4:15PM)
US Tech 100 (Mar) >4456 (4:15PM)
US Tech 100 (Mar) >4452 (4:15PM)
US Tech 100 (Mar) >4448 (4:15PM)
US Tech 100 (Mar) >4444 (4:15PM)
US Tech 100 (Mar) >4440 (4:15PM)
US Tech 100 (Mar) >4436 (4:15PM)
US Tech 100 (Mar) >4432 (4:15PM)
US Tech 100 (Mar) >4428 (4:15PM)
US Tech 100 (Mar) >4424 (4:15PM)
US Tech 100 (Mar) >4420 (4:15PM)
US Tech 100 (Mar) >4416 (4:15PM)
US Tech 100 (Mar) >4412 (4:15PM)
```

### Daily Wall Street 30 Strikes Added January 4, 2016

```
Wall St 30 (Mar) >16710 (4:15PM)
Wall St 30 (Mar) >16990 (4:15PM)
Wall St 30 (Mar) >16970 (4:15PM)
Wall St 30 (Mar) >16950 (4:15PM)
Wall St 30 (Mar) >16930 (4:15PM)
Wall St 30 (Mar) >16910 (4:15PM)
Wall St 30 (Mar) >16890 (4:15PM)
Wall St 30 (Mar) >16870 (4:15PM)
Wall St 30 (Mar) >16850 (4:15PM)
Wall St 30 (Mar) >16830 (4:15PM)
Wall St 30 (Mar) >16810 (4:15PM)
Wall St 30 (Mar) >16790 (4:15PM)
```

```
Wall St 30 (Mar) >16770 (4:15PM)
Wall St 30 (Mar) >16750 (4:15PM)
Wall St 30 (Mar) >16730 (4:15PM)
```

## Daily US 500 Strikes Added January 4, 2016

```
US 500 (Mar) >1958.0 (4:15PM)
US 500 (Mar) >1961.0 (4:15PM)
US 500 (Mar) >1964.0 (4:15PM)
US 500 (Mar) >1967.0 (4:15PM)
US 500 (Mar) >1970.0 (4:15PM)
US 500 (Mar) >1973.0 (4:15PM)
US 500 (Mar) >1976.0 (4:15PM)
US 500 (Mar) >1979.0 (4:15PM)
US 500 (Mar) >1982.0 (4:15PM)
US 500 (Mar) >1985.0 (4:15PM)
US 500 (Mar) >1988.0 (4:15PM)
```

# Daily US Tech 100 Strikes Added January 5, 2016

```
US Tech 100 (Mar) >4404 (4:15PM)
US Tech 100 (Mar) >4408 (4:15PM)
US Tech 100 (Mar) >4412 (4:15PM)
US Tech 100 (Mar) >4416 (4:15PM)
US Tech 100 (Mar) >4420 (4:15PM)
US Tech 100 (Mar) >4424 (4:15PM)
US Tech 100 (Mar) >4428 (4:15PM)
US Tech 100 (Mar) >4432 (4:15PM)
US Tech 100 (Mar) >4436 (4:15PM)
US Tech 100 (Mar) >4440 (4:15PM)
US Tech 100 (Mar) >4444 (4:15PM)
US Tech 100 (Mar) >4448 (4:15PM)
US Tech 100 (Mar) >4452 (4:15PM)
US Tech 100 (Mar) >4456 (4:15PM)
US Tech 100 (Mar) >4460 (4:15PM)
US Tech 100 (Mar) >4460 (4:15PM)
```

### Daily US SmallCap 2000 Strikes Added January 6, 2016

```
US SmallCap 2000 (Mar) >1058.0 (4:15PM)
US SmallCap 2000 (Mar) >1086.0 (4:15PM)
US SmallCap 2000 (Mar) >1084.0 (4:15PM)
US SmallCap 2000 (Mar) >1082.0 (4:15PM)
US SmallCap 2000 (Mar) >1080.0 (4:15PM)
```

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```
US SmallCap 2000 (Mar) >1078.0 (4:15PM)
US SmallCap 2000 (Mar) >1076.0 (4:15PM)
US SmallCap 2000 (Mar) >1074.0 (4:15PM)
US SmallCap 2000 (Mar) >1072.0 (4:15PM)
US SmallCap 2000 (Mar) >1070.0 (4:15PM)
US SmallCap 2000 (Mar) >1068.0 (4:15PM)
US SmallCap 2000 (Mar) >1066.0 (4:15PM)
US SmallCap 2000 (Mar) >1064.0 (4:15PM)
US SmallCap 2000 (Mar) >1062.0 (4:15PM)
US SmallCap 2000 (Mar) >1060.0 (4:15PM)
```

# Daily US Tech 100 Strikes Added January 6, 2016

```
US Tech 100 (Mar) >4340 (4:15PM)
US Tech 100 (Mar) >4436 (4:15PM)
US Tech 100 (Mar) >4432 (4:15PM)
US Tech 100 (Mar) >4428 (4:15PM)
US Tech 100 (Mar) >4424 (4:15PM)
US Tech 100 (Mar) >4420 (4:15PM)
US Tech 100 (Mar) >4416 (4:15PM)
US Tech 100 (Mar) >4412 (4:15PM)
US Tech 100 (Mar) >4408 (4:15PM)
US Tech 100 (Mar) >4404 (4:15PM)
US Tech 100 (Mar) >4400 (4:15PM)
US Tech 100 (Mar) >4396 (4:15PM)
US Tech 100 (Mar) >4392 (4:15PM)
US Tech 100 (Mar) >4388 (4:15PM)
US Tech 100 (Mar) >4384 (4:15PM)
US Tech 100 (Mar) >4380 (4:15PM)
US Tech 100 (Mar) >4376 (4:15PM)
US Tech 100 (Mar) >4372 (4:15PM)
US Tech 100 (Mar) >4368 (4:15PM)
US Tech 100 (Mar) >4364 (4:15PM)
US Tech 100 (Mar) >4360 (4:15PM)
US Tech 100 (Mar) >4356 (4:15PM)
US Tech 100 (Mar) >4352 (4:15PM)
US Tech 100 (Mar) >4348 (4:15PM)
US Tech 100 (Mar) >4344 (4:15PM)
```

#### Daily Wall Street 30 Strikes Added January 6, 2016

Wall St 30 (Mar) >16580 (4:15PM)

```
Wall St 30 (Mar) >16860 (4:15PM)
Wall St 30 (Mar) >16840 (4:15PM)
Wall St 30 (Mar) >16820 (4:15PM)
Wall St 30 (Mar) >16800 (4:15PM)
Wall St 30 (Mar) >16780 (4:15PM)
Wall St 30 (Mar) >16760 (4:15PM)
Wall St 30 (Mar) >16740 (4:15PM)
Wall St 30 (Mar) >16720 (4:15PM)
Wall St 30 (Mar) >16700 (4:15PM)
Wall St 30 (Mar) >16680 (4:15PM)
Wall St 30 (Mar) >16660 (4:15PM)
Wall St 30 (Mar) >16640 (4:15PM)
Wall St 30 (Mar) >16620 (4:15PM)
Wall St 30 (Mar) >16600 (4:15PM)
Wall St 30 (Mar) >16600 (4:15PM)
```

# Daily US 500 Strikes Added January 6, 2016

```
US 500 (Mar) >1935.0 (4:15PM)
US 500 (Mar) >1938.0 (4:15PM)
US 500 (Mar) >1941.0 (4:15PM)
US 500 (Mar) >1944.0 (4:15PM)
US 500 (Mar) >1947.0 (4:15PM)
US 500 (Mar) >1950.0 (4:15PM)
US 500 (Mar) >1953.0 (4:15PM)
US 500 (Mar) >1956.0 (4:15PM)
US 500 (Mar) >1959.0 (4:15PM)
US 500 (Mar) >1962.0 (4:15PM)
US 500 (Mar) >1965.0 (4:15PM)
US 500 (Mar) >1968.0 (4:15PM)
US 500 (Mar) >1971.0 (4:15PM)
US 500 (Mar) >1971.0 (4:15PM)
US 500 (Mar) >1977.0 (4:15PM)
US 500 (Mar) >1977.0 (4:15PM)
```

### Daily US Gold Strikes Added January 6, 2016

```
Gold (Feb) >1093.5 (1:30PM)
Gold (Feb) >1095.0 (1:30PM)
Gold (Feb) >1096.5 (1:30PM)
Gold (Feb) >1098.0 (1:30PM)
Gold (Feb) >1099.5 (1:30PM)
Gold (Feb) >1101.0 (1:30PM)
```

## Daily Bitcoin Strikes Added January 7, 2016

Tera Bitcoin Price Index >447.0 (3PM)

Tera Bitcoin Price Index >460.5 (3PM)

Tera Bitcoin Price Index >459.0 (3PM)

Tera Bitcoin Price Index >457.5 (3PM)

Tera Bitcoin Price Index >456.0 (3PM)

Tera Bitcoin Price Index >454.5 (3PM)

Tera Bitcoin Price Index >453.0 (3PM)

Tera Bitcoin Price Index >451.5 (3PM)

Tera Bitcoin Price Index >450.0 (3PM)

Tera Bitcoin Price Index >448.5 (3PM)

## Daily US SmallCap 2000 Strikes Added January 7, 2016

US SmallCap 2000 (Mar) >1042.0 (4:15PM)

US SmallCap 2000 (Mar) >1070.0 (4:15PM)

US SmallCap 2000 (Mar) >1068.0 (4:15PM)

US SmallCap 2000 (Mar) >1066.0 (4:15PM)

US SmallCap 2000 (Mar) >1064.0 (4:15PM)

US SmallCap 2000 (Mar) >1062.0 (4:15PM)

US SmallCap 2000 (Mar) >1060.0 (4:15PM)

US SmallCap 2000 (Mar) >1058.0 (4:15PM)

US SmallCap 2000 (Mar) >1056.0 (4:15PM)

US SmallCap 2000 (Mar) >1054.0 (4:15PM)

US SmallCap 2000 (Mar) >1052.0 (4:15PM)

US SmallCap 2000 (Mar) >1050.0 (4:15PM)

US SmallCap 2000 (Mar) >1048.0 (4:15PM)

US SmallCap 2000 (Mar) >1046.0 (4:15PM)

US SmallCap 2000 (Mar) >1044.0 (4:15PM)

#### Daily US Tech 100 Strikes Added January 7, 2016

US Tech 100 (Mar) >4288 (4:15PM)

US Tech 100 (Mar) >4404 (4:15PM)

US Tech 100 (Mar) >4400 (4:15PM)

US Tech 100 (Mar) >4396 (4:15PM)

US Tech 100 (Mar) >4392 (4:15PM)

US Tech 100 (Mar) >4388 (4:15PM)

US Tech 100 (Mar) >4384 (4:15PM)

US Tech 100 (Mar) >4380 (4:15PM)

US Tech 100 (Mar) >4376 (4:15PM)

US Tech 100 (Mar) >4372 (4:15PM)

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```
US Tech 100 (Mar) >4368 (4:15PM)
US Tech 100 (Mar) >4364 (4:15PM)
US Tech 100 (Mar) >4360 (4:15PM)
US Tech 100 (Mar) >4356 (4:15PM)
US Tech 100 (Mar) >4352 (4:15PM)
US Tech 100 (Mar) >4348 (4:15PM)
US Tech 100 (Mar) >4344 (4:15PM)
US Tech 100 (Mar) >4340 (4:15PM)
US Tech 100 (Mar) >4336 (4:15PM)
US Tech 100 (Mar) >4332 (4:15PM)
US Tech 100 (Mar) >4328 (4:15PM)
US Tech 100 (Mar) >4324 (4:15PM)
US Tech 100 (Mar) >4320 (4:15PM)
US Tech 100 (Mar) >4316 (4:15PM)
US Tech 100 (Mar) >4312 (4:15PM)
US Tech 100 (Mar) >4308 (4:15PM)
US Tech 100 (Mar) >4304 (4:15PM)
US Tech 100 (Mar) >4300 (4:15PM)
US Tech 100 (Mar) >4296 (4:15PM)
US Tech 100 (Mar) >4292 (4:15PM)
```

# Daily Wall Street 30 Strikes Added January 7, 2016

```
Wall St 30 (Mar) >16350 (4:15PM)
Wall St 30 (Mar) >16630 (4:15PM)
Wall St 30 (Mar) >16610 (4:15PM)
Wall St 30 (Mar) >16590 (4:15PM)
Wall St 30 (Mar) >16570 (4:15PM)
Wall St 30 (Mar) >16550 (4:15PM)
Wall St 30 (Mar) >16550 (4:15PM)
Wall St 30 (Mar) >16530 (4:15PM)
Wall St 30 (Mar) >16510 (4:15PM)
Wall St 30 (Mar) >16490 (4:15PM)
Wall St 30 (Mar) >16470 (4:15PM)
Wall St 30 (Mar) >16430 (4:15PM)
Wall St 30 (Mar) >16410 (4:15PM)
Wall St 30 (Mar) >16390 (4:15PM)
Wall St 30 (Mar) >16370 (4:15PM)
Wall St 30 (Mar) >16370 (4:15PM)
```

#### Daily US 500 Strikes Added January 7, 2016

US 500 (Mar) >1912.0 (4:15PM)

```
US 500 (Mar) >1915.0 (4:15PM)
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US 500 (Mar) >1954.0 (4:15PM)